

U.S. v. Klyushin , 21-CR-10104 (PBS)

Government's Exhibits for Daubert Hearing - January 18, 2023

Exhibit A Trading Blotters: Accounts and Traders
Exhibit B Trading Summary (1/1/18 - 9/30/20)
Exhibit C Profits by Type of Trading (1/1/18 - 9/30/20)
Exhibit D DFIN Toppan Merrill Earnings Trades Profits over Maximum Net Deposit
Exhibit E Expected vs. Observed Proportion of Trades on DFIN or Toppan Merrill Filed Earnings
Exhibit F Test for Independence of Release Filing Agent and Trading: Earnings Events Only
Exhibit G % Direction Traded by Subsequent Earnings Surprise Direction for V. Klyushin
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Exhibit I Vladislav Klyushin - Trading in SFM
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Exhibit K Klyushin: Start of Trading Versus DFIN Download Time
Exhibit L Dollars Traded by Month by Earnings Release's Filing Agent